

PCE Endowment Fund
Net Asset Value
As of the Month Ending
April 29, 2016

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 91,069.60
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>91,069.60</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	267,139,927.28
Total fixed Income Securities	<u>267,139,927.28</u>

Broad Domestic Equity

SSgA Russell 3000	445,399,529.98
Total Broad Domestic Equity	<u>445,399,529.98</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	144,330,896.98
Lazard International Equities	85,816,668.21
Total Global Equity Ex-U.S.	<u>230,147,565.19</u>

Receivables and Payables

Income Receivable	112.13
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Total Assets

\$ 942,778,204.18

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
April 29, 2016

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 112.13	\$ (19.33)
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>112.13</u>	<u>(19.33)</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	1,351,232.68	12,030,897.65
	<u>1,351,232.68</u>	<u>12,030,897.65</u>
Broad Domestic Equity		
SSgA Russell 3000	2,764,238.67	2,159,807.11
	<u>2,764,238.67</u>	<u>2,159,807.11</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	4,052,468.60	(6,620,490.47)
Lazard International Equities	2,286,652.33	(2,895,040.02)
	<u>6,339,120.93</u>	<u>(9,515,530.49)</u>
Total Investment Income (Loss)	\$ 10,454,704.41	\$ 4,675,154.94
Total Invested Assets, Beginning of Period	932,385,637.59	969,389,430.66
Net Contribution (Withdrawal)	(62,137.82)	(31,286,381.42)
Total Assets	<u>\$ 942,778,204.18</u>	<u>\$ 942,778,204.18</u>